

Specification Amendments

On page 4, lines 2-6, delete the first paragraph on page 4 as follows:

~~The file of this patent or application contains at least one drawing executed in color. Copies of this patent or patent application publication with color drawings will be provided by the USPTO upon request and payment of the necessary fee.~~

On page 12, amend the paragraph on lines 3 through 16 as follows:

For each trading channel (account 3) 3, the central computer 1 maintains a set of limits set by the credit-extending agent 5 and a set of limits set by the non-credit-extending agent 2. Either of these sets of limits may be empty. These limits specify maximums of cumulative volume of each traded instrument L:Q, maximum cumulative volume of an underlying instrument (e.g. L, Q, or other), maximum cumulative notional value (e.g. U.S. dollar equivalent), maximum positive or negative net position of each traded instrument L:Q, maximum positive or negative net position of the underlying instrument (e.g. L, Q, or other), and maximum absolute net ~~position~~ notional position (e.g., U.S. dollar equivalent) value total.

On page 23, amend the paragraph on lines 3 through 9 as follows:

Again, computer 1 provides several post-trade capabilities to the clients 4, as well as to the credit-bridging agent's 5 agent's 5 trading desk, its 5 back office, and its 5 credit desk, all in real-time. The credit-bridging agent 5 acts as a clearing agent for this trade, and is able to monitor the client-to-client exposure, in real time.

On page 38, amend the paragraph on lines 11 through 22 as follows:

Figure 14 illustrates the main custom limit order book screen 24. Field 51 specifies the current account. Field 52 is a summary of the custom limit order book for each permissioned traded instrument. In this sample, where the instruments are pairs of currencies, the traded instruments are identified by icons representing the flags of the countries issuing the currencies. There are five fields 52 illustrated, representing five permissioned instruments. The second field 52 from the top (Great Britain pounds for U.S. dollars) is exploded, indicating the traded instrument currently activated by agent 2.